

**Title: Solvency Internal models**

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Abstract: The subject of thesis is assessment of calculation methods on capital adequacy of currently implemented regulation in insurance industry called Solvency II. The aim of the thesis is to build up a partial internal model fulfilling the condition of Solvency II. The thesis deals with the premium and reserve risks that are essential part of non-life business. Different approaches of risk assessment are described and aggregation of those risks as well. An important part of the thesis is a numerical example illustrating presented methods.